

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



Portfolio Breakdown & Statistics	As of	2/28/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$745,274,158	\$1,306,077,454
% of total pool	36.33%	63.67%
Portfolio Duration*	0.349	1.657
Index Duration*	0.373	1.843
% of index	93.57%	89.91%
Weighted Average Days to Maturity	128	635
Earned Income Yield	1.760%	2.637%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end..  
 After the trades settle, Core duration increases to 1.825.